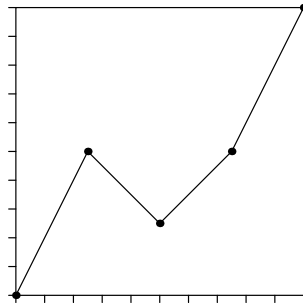


Seventh homework set

Due at the beginning of class on Thursday, Nov 8. No late homework will be accepted.

Fold your homework paper vertically and PRINT your name on the outside.

1. Pictured here is a finance cartoon generator. Here $dt_1 = dt_2 = dt_3 = dt_4 = 1/4$; the values of dY_1 , dY_2 , dY_3 , and dY_4 can be read from the graph.



- (a) Show this is a multifractal cartoon.
 - (b) Find the trading time generators. Give the exact answers, numbers raised to square roots and such are fine.
2. Find a value of a for which this is a unifractal, or show it is multifractal for all a .

